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NinjaTrader 8 Indicators and More

Please upload exported .zip files directly from NinjaTrader whenever possible (don't post .cs files). Also take note -- No DLL's allowed!

You MUST include a detailed description and a screenshot!

Thanks,
-- futures.io

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Entries

mkHarmonics   [⬇ Download]   ★★★★★

converted https://futures.io/local_links.php?action=ratelink&linkid=1555&catid=19&lpage=1 to NT8

@mk77ch holds the code copyright

Details: mkHarmonics

Submitted by: psytopy [?]

November 12th, 2017
Size: 17.01 KB
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[12 comments/ratings]   [👍 Thanks]

September 20th, 2018 07:59 PM **Pistol101**
★★★★★
Fantastic work. Thanks very much

February 21st, 2018 12:37 PM **topdogtony**
★★★★★
will try it out thanks for the hard work............

January 10th, 2018 05:32 AM **kashyapjdave**
★★★★
Thank You...

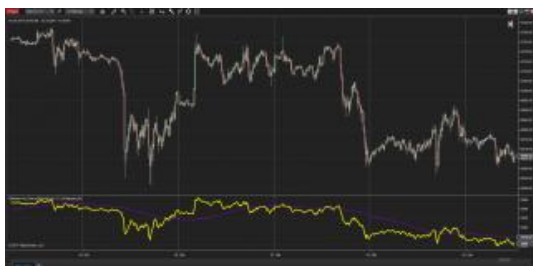December 3rd, 2017 05:38 PM **JTT8** ★★★★★

Thank you.

Larry Williams Accumulation Distribution with SMA   ⬇ **Download**   ★★★★★

Larry Williams Accumulation Distribution without a volume component using an SMA.
Converted to NT8.
https://futures.io/download/ninjatrader-7/indicators/1328-download.html?view

Details: Larry Williams Accumulation Distribution with SMA

Submitted by: affoltes [?]

November 8th, 2017
Size: 3.23 KB
Downloaded: 182 times

[2 comments/ratings]   👍 **Thanks**

November 12th, 2017 04:30 PM **JJ11** ★★★★★

November 9th, 2017 03:02 AM **xiixexe** ★★★★★
Thank you! Been looking for this

OrderFlow SnapShot (NT8)   ⬇ **Download**   ★★★★★

This is just a handy tool i made for myself and thought that maybe other traders will find it useful. As i am usually trading from charts but like to keep an eye on the orderflow, specially on areas of interest for entries or exits.

The indicator is just kind of a simple Footprint SnapShot, which can be toggled by double clicking on the chart. By holding the Control-Key while double clicking, the SnapShot will be reset.

Happy Trading,
Mike

(i am not planning to add anything else to this indicator but everybody is free to use and edit the provided code)

Updates:

- Dynamic Font-Size
- Small fixes
- BugFix

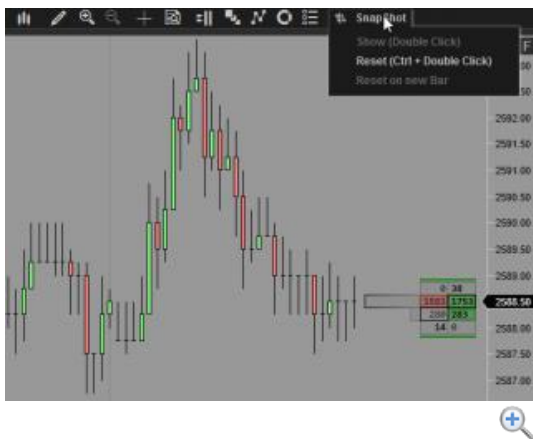Details: OrderFlow SnapShot (NT8)

Submitted by: mk77ch [?]

November 7th, 2017
Size: 6.61 KB
Downloaded: 932 times

Keywords: orderflow snapshot

[13 comments/ratings]   👍 **Thanks**

May 3rd, 2018 02:09 PM **hautetoddy** ★★★★★
Awesome. Thank you

Market Replay CL 11-17 (NT8) ⬇ **Download** ⭐⭐⭐⭐⭐
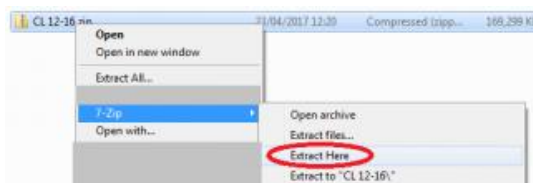
NT 8 Market Replay data for CL

Contract: CL 11-17

Download instructions:

dowload and unzip file in NT 8 replay folder
Documents\NinjaTrader 8\db\replay
The file will create a folder with the relevant front month and a series of .nrd files inside (one per day)

Make sure to use the "extract here" function as shown, and not the "Extract to" function, to avoid the creation of a folder within a folder.

Details: Market Replay CL 11-17 (NT8)

Submitted by: xplorer [?]

November 5th, 2017
Size: 217.45 MB
Downloaded: 37 times

[1 comments/ratings]   👍 **Thanks**

Note: this is Market Replay data for NinjaTrader 8. The format is different from NT7.

Trigger Lines (amaTriggerLines) ⬇ **Download** ⭐⭐⭐⭐⭐

Version 1.3 September 17, 2017

The **Trigger Lines** indicator is composed of two lines. The leading line is a linear regression indicator (LinReg). The lagging line or signal line is an exponential moving average (EMA) of the leading line.

This indicator comes with two different options for identifying and uptrend or downtrend:

Trigger line cross: When the leading regression line crosses above the signal line, this is the beginning of an uptrend. Vice-versa the indicator signals a downtrend, as long as the leading line remains below the signal line.

Thrust bars: An uptrend is detected via an upthrust bar that closes and has a median above both trigger lines. A downtrend follows a downthrust bar that closes and has a median below both trigger

Details: Trigger Lines (amaTriggerLines)

Submitted by: Fat Tails [?]

October 30th, 2017
Size: 11.42 KB
Downloaded: 652 times

Keywords: ema exponential linreg regression triggerlines trigger

[5 comments/ratings]   👍 **Thanks**

lines.

The second trend definition adapts faster to changing market conditions, but also produces a higher number of false signals. The trend can be shown via paint bars. The indicator further comes with sound alerts that will signal a trend change.

Zerolag HATEMA (amaZerolagHATEMA) ⬇ Download ★★★★★

Version 1.1 July 17, 2017

The **ZerolagHATEMA** and ZerolagTEMA were presented by Sylvain Vervoort in "THE QUEST FOR RELIABLE CROSSOVERS" Technical Analysis of Stocks & Commodities, May 2008. The Zerolag HATEMA is based on a TEMA that uses Heikin-Ashi candles as input series. In a second step Sylvain Vervoort applied zero-lag techniques to the HATEMA to compensate for its lag. For further details, please read the article by Sylvain Vervoort.

This indicator does not depend on the selected input series, as it uses open, high, low and close of each candle. As a consequence this indicator may not be used with any other input series than price.

Details: Zerolag HATEMA (amaZerolagHATEMA)

Submitted by: Fat Tails [?]

October 30th, 2017
Size: 5.36 KB
Downloaded: 197 times

Keywords: average filter heikinashi iir moving tema zerolag hatema

[1 comments/ratings] ▽ 👍 Thanks

Zerolag TEMA (amaZerolagTEMA) ⬇ Download ★★★★★


Version 1.0 March 17, 2017

The **Zerolag TEMA** and Zerolag HATEMA were presented by Sylvain Vervoort in "THE QUEST FOR RELIABLE CROSSOVERS" Technical Analysis of Stocks & Commodities, May 2008. The Zerolag TEMA is a version of the triple smoothed moving average which is less smooth, but more responsive to market movements. For further details read article by Sylvain Vervoort.

Sylvain Vervoort suggested to use the typical price as input series for the Zerolag TEMA. I have not hardcoded the typical price as input series. Please select the typical price as input series via the indicator dialogue box.
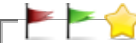
Details: Zerolag TEMA (amaZerolagTEMA)

Submitted by: Fat Tails [?]

October 30th, 2017
Size: 4.95 KB
Downloaded: 144 times

Keywords: filter iir movingaverage tema zerolag

[1 comments/ratings] ▽ 👍 Thanks

Session Pivots Monthly (amaPivotsMonthly) ⬇ Download ★★★★★

Version 2.6 July 4, 2018

The **Session Pivots Monthly** is an enhanced pivots indicator which allows for displaying floor pivots, wide pivots, Jackson Zones and Fibonacci pivots.

Details: Session Pivots Monthly (amaPivotsMonthly)

All pivots are calculated from daily bars (default setting) or from the bar series that has been selected as input series. The indicator may be used to display ETH pivots on an full session chart or RTH pivots on a regular session chart. It is not designed to display RTH pivots on a full session chart. When pivots are calculated from daily bars, they are typically calculated from the full session high, the full session low and the settlement price. However, the daily data depends on the data supplier and reflects the daily high, low and close as shown on a daily chart.

Pivot range: The indicator is set to display the pivot range which is the range between CP and DP. The pivot range is a symmetrical range around the main pivot PP. A wide pivot range follows after a trending month with a close near the highs or the lows. A narrow pivot range indicates that the prior month was a balancing month and closed near the central pivot.

Prior month high, low and close: The indicator also displays the high, low and close for the prior trading month. These levels often act as support or resistance during the current trading month. Moreover, prior month high, low and close reflect the input data for calculating all pivot values and can be visually checked against the chart bars, while this is not possible for the pivots themselves.

Pivot formulas:

All options: H = prior month high, L = prior month low, C = prior month close, X = H - L
Main Pivot: P = (H+L+C)/3
Central Pivot: CP = (H+L)/2
Directional Pivot: DP = 2*P - CP
Floor Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R1 + X, S3 = S1 - X, R4 = R3 + (P-L), S4 = S3 - (H-P)
Wide Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R2 + X, S3 = S2 - X, R4 = R3 + X, S4 = S3 - X
Jackson Zones: R1 = P + 0.5*X, S1 = P - 0.5*X, RB1 = P + 0.618*X, SB1 = P - 0.618*X, R2 = P + X, S2 = P - X, RB2 = P + 1.382*X, SB2 = P - 1.382*X
Fibonacci Pivots: R1 = P + 0.382*X, S1 = P - 0.382*X, R2 = P + 0.618*X, S2 = P - 0.618*X, R3 = P + X, S3 = P - X, R4 = P + 1.382*X, S4 = P - 1.382*X

Update version 2.6.: Enhanced CPU efficiency. Minor changes.

Nota: The forum software has renamed the downloadable zip file to the false version number 2.0. Please disregard the version number of the zip file. The zip file contains the indicator version as specified above.

Session Pivots Weekly (amaPivotsWeekly)   ⬇ Download   ⭐⭐⭐⭐⭐

Version 2.6 July 4, 2018

The **Session Pivots Weekly** is an enhanced pivots indicator which allows for displaying floor pivots, wide pivots, Jackson Zones and Fibonacci pivots.

All pivots are calculated from daily bars (default setting) or from the bar series that has been selected as input series. The indicator may be used to display ETH pivots on an full session chart or RTH pivots on a regular session chart. It is not designed to display RTH pivots on a full session chart. When pivots are calculated from daily bars, they are typically calculated from the full session high, the full session low and the settlement price. However, the daily data depends on the data supplier and reflecta the daily high, low and close as shown on a daily chart.

Pivot range: The indicator is set to display the pivot range which is the range between CP and DP. The pivot range is a symmetrical range around the main pivot PP. A wide pivot range follows after a trending week with a close near the highs or the lows. A narrow pivot range indicates that the prior week was a balancing week and closed near the central pivot.

Prior week high, low and close: The indicator also displays the high, low and close for the prior trading week. These levels often act as support or resistance during the current trading week. Moreover, prior week high, low and close reflect the input data for calculating all pivot values and can be visually checked against the chart bars, while this is not possible for the pivots themselves.

Pivot formulas:

All options: H = prior week high, L = prior week low, C = prior week close, X = H - L
Main Pivot: P = (H+L+C)/3
Central Pivot: CP = (H+L)/2
Directional Pivot: DP = 2*P - CP
Floor Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R1 + X, S3 = S1 - X, R4 = R3 + (P-L), S4 = S3 - (H-P)
Wide Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R2 + X, S3 = S2 - X, R4 = R3 + X, S4 = S3 - X
Jackson Zones: R1 = P + 0.5*X, S1 = P - 0.5*X, RB1 = P + 0.618*X, SB1 = P - 0.618*X, R2 = P + X, S2 = P - X, RB2 = P + 1.382*X, SB2 = P - 1.382*X
Fibonacci Pivots: R1 = P + 0.382*X, S1 = P - 0.382*X, R2 = P + 0.618*X, S2 = P - 0.618*X, R3 = P + X, S3 = P - X, R4 = P + 1.382*X, S4 = P - 1.382*X

Update version 2.6.: Enhanced CPU efficiency. Minor changes.

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★★★★★
☺

Session Pivots Daily (amaPivotsDaily) [Download] ★★★★★

Version 2.6 July 4, 2018

The **Session Pivots Daily** is an enhanced pivots indicator which allows for displaying floor pivots, wide pivots, Jackson Zones and Fibonacci pivots.

All pivots are calculated from daily bars (default setting) or from the bar series that has been selected as input series. The indicator may be used to display ETH pivots on an full session chart or RTH pivots on a regular session chart. It is not designed to display RTH pivots on a full session chart. When pivots are calculated from daily bars, they are typically calculated from the full session high, the full session low and the settlement price. However, the daily data only depends on the data supplier and will reflect the high, low and close as shown on a daily chart.

Workaround for displaying RTH pivots on a full session chart:

- Add a secondary bar series to your primary price panel with a RTH trading hours template.
- Set the colors for candle outlines, candle wicks, up and down bars to transparent.
- Apply the amaPivotsDaily indicator to the secondary bar series.

The indicator will now display RTH pivots on a full session chart. However, the pivots will only be displayed after the start of the regular session.

Pivot range: The indicator is set to display the pivot range which is the range between CP and DP. The pivot range is a symmetrical range around the main pivot PP. A wide pivot range follows after a trending day with a close near the highs or the lows. A narrow pivot range indicates that the prior day was a balancing day and closed near the central pivot.

Prior day high, low and close: The indicator also displays the high, low and close for the prior trading day. These levels often act as support or resistance during the current trading day. Moreover, prior day high, low and close reflect the input data for calculating all pivot values and can be visually checked against the chart bars, while this is not possible for the pivots themselves.

Pivot formulas:

All options: H = prior day high, L = prior day low, C = prior day close, X = H - L
Main Pivot: P = (H+L+C)/3
Central Pivot: CP = (H+L)/2

Directional Pivot: DP = 2*P - CP
Floor Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R1 + X, S3 = S1 - X, R4 = R3 + (P-L), S4 = S3 - (H-P)
Wide Pivots: P = (H+L+C)/3, R1 = 2*P - L, S1 = 2*P - H, R2 = P + X, S2 = P - X, R3 = R2 + X, S3 = S2 - X, R4 = R3 + X, S4 = S3 - X
Jackson Zones: R1 = P + 0.5*X, S1 = P - 0.5*X, RB1 = P + 0.618*X, SB1 = P - 0.618*X, R2 = P + X, S2 = P - X, RB2 = P + 1.382*X, SB2 = P - 1.382*X
Fibonacci Pivots: R1 = P + 0.382*X, S1 = P - 0.382*X, R2 = P + 0.618*X, S2 = P - 0.618*X, R3 = P + X, S3 = P - X, R4 = P + 1.382*X, S4 = P - 1.382*X

CME holidays: There are six holiday sessions every year which are integrated with the following trading day. These holidays are Martin Luther King Day, President's Day, Memorial Day, Independence Day, Labor Day and Thanksgiving. The holiday sessions do not qualify as trade dates and there is no settlement. For this reason quality data feeds will not show daily bars. When "Input Data" is set to "DailyBars", the amaPivotsDaily will correctly calculate the pivots for both the holiday sessions and the trading day that follows the holiday. The NinjaTrader in-built pivots indicator will produce false values on the days after the holiday session. When "Input Data" is set to "Full Session", both indicators will calculate false values for the day after the holiday session.

Comparison to pivot indicators coded for NinjaTrader 7: For NinjaTrader 7 I had used subdivided session templates for calculating RTH pivots on full session charts. This approach was too complicated and mainly confused users. Subdivided session templates also truncate all bars at the session begin and the session end, which in turn distorts other indicators such as moving averages or oscillators. Therefore all our NT8 indicators are now compatible with the default trading hours template <instrument settings>. However, the new approach makes the task of coding RTH pivots for full session charts more complex. Such an indicator needs to add a third bar series with minute data and also come with a small data base containing the regular trading hours and holidays for the most liquid futures contracts. This can no longer be provided free of charge.

On the other hand the pivot indicators for NinjaTrader 8 have become more reliable. Preloading of daily data is no longer necessary, as the pivots indicator will load daily data automatically, when applied to a chart. This makes the pivots easier to use and less error prone.

Update version 2.1.: Bug removed. Indicator did not display pivots calculated from daily data, when the first day of the lookback period of the chart was a trading day without daily settlement (see six holiday sessions listed above).
Update version 2.6.: Enhanced CPU efficiency. Minor changes.

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